





NYSE Pillar Binary Gateway Order Type Matrix

NYSE Pillar Binary Gateway Order Type Matrix																							
	Order Name	Limit on Close (LOC)	Market Maker Q (Q Order)	Capital Commitment Order	Capital Commitment Order partial fill contra-side	Market Day Auction or Cancel (AOC) (DMM Open/Re-open/Close WITHOUT Auction)	Limit Day Auction or Cancel (AOC) (DMM Open/Re-open/Close with Auction)	Primary Open Only Market (POO)	Primary Open Only Limit	Primary Close Only Market (PO+ MOC)	Primary Close Only Limit (PO+ LOC)	Primary Only Market Day	Primary Only Limit Day Routable	Primary Only Limit Day Non Routable	Primary Only Limit IOC Routable	Primary Only Limit IOC Non Routable	Primary Until 9:45 Limit	Primary After 3:55 Limit	Primary Until 9:45 / 3:55 Limit	Primary Until 9:45 Inside Limit	Primary After 3:55 Inside Limit	Primary Until 9:45 / 3:55 Inside Limit	
Valid for NYSE Arca Equities (ARCX)		Y	Y	N	N	N	N	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	
Valid for NYSE American Equities (XASE)		Y	Y	N	N	N	N	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	
Valid for NYSE Chicago Equities (XCHI)		Y	N	N	N	N	N	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	
Valid for NYSE National Equities (XCIS)		Y	Y	N	N	N	N	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	
Valid for NYSE - Tape B&C Symbols (XNYS)		Y	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	
Valid for NYSE - Tape A Symbols (KNYS)		Y	N	Y	Y	Y	Y	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	
Valid for NYSE Arca Options (ARCO)		N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	
Valid for NYSE American Options (AMXO)		N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	N	
Order Type Key Fields:					8- Market Making					9- Direct Routing													
	Order Name	Limit on Close (LOC)	Market Maker Q (Q Order)	Capital Commitment Order	Capital Commitment Order partial fill contra-side	Market Day Auction or Cancel (AOC) (DMM Open/Re-open/Close WITHOUT Auction)	Limit Day Auction or Cancel (AOC) (DMM Open/Re-open/Close with Auction)	Primary Open Only Market (POO)	Primary Open Only Limit	Primary Close Only Market (PO+ MOC)	Primary Close Only Limit (PO+ LOC)	Primary Only Market Day	Primary Only Limit Day Routable	Primary Only Limit Day Non Routable	Primary Only Limit IOC Routable	Primary Only Limit IOC Non Routable	Primary Until 9:45 Limit	Primary After 3:55 Limit	Primary Until 9:45 / 3:55 Limit	Primary Until 9:45 Inside Limit	Primary After 3:55 Inside Limit	Primary Until 9:45 / 3:55 Inside Limit	
Field Name																							
ExecInst																							
OrderType		2	2	2	2	1	2	1	2	1	2	1	2	2	2	2	2	2	2	3	3	3	
TimeInForce		4	1	1	1	1	1	3	3	4	4	1	1	1	2	2	1	1	1	1	1	1	
MaxFloor																							
RoutingInst								3	3	3	3	4	4	3	4	3	5	6	7	5	6	7	
ExtendedExecInst																							
Side																							
Interest Type			4	5	6																		
SpecialOrdType						1	1																
	Reject codes																						
Field Name																							
SeqMsgID	R11	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	
UserData	R167	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	
ExecInst	R12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
IDSource	R13	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	
OrdQty	R14	Req	>=RNDLT	>=RNDLT	>=RNDLT	0,*	0,*	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	
OrderType	R15	2	2	2	2	1	2	1	2	1	2	1	2	2	2	2	2	2	2	3	3	3	
Price	R16	Req	Req	Req	Req	0	Req	0	Req	0	Req	0	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	
SecurityID	R18	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	
MMID	R162	null,*	null,*	Req	Req	Req	Req	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	
Side	R19	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	
SymbolID	R20	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	
RetailIndicator	R162	0,1	0,1	0	0	0	0	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	
TimeInForce	R22	4	1	1	1	1	1	3	3	4	4	1	1	1	2	2	1	1	1	1	1	1	
Settlement Type	R23	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
OpenClose	R26	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
StopPx	R27	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
MPIDSubID	n/a	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	
MinQty	R29	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
MaxFloor	R30	0	0	0	0	0	0	0	0	0	0	0	0	0	RNDLT,0	0	0	0	0	0	0	0	
LocateReqd	R31	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	
ExpireTime	R32	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
SecurityType	R33	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Covered/Uncovered	R37	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Customer/Firm/TradingSessionID	R38	0	0	0	0	0	null	null	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
PriceType	R42	2	1,2,3,4,5,6	2	2	2	2	2	2	2	2	2	2	2	2	2	2	2	2	2	2	2	
ClearingFirm	R46	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	
ClearingAccount	R47	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	
Optional Data	R50	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	null	
OrderCapacity	R17	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	1,2,3,4	
CrossID	R51	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
SelfTradeType	R54	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	0,1,2,3,4,5	
SpecialOrdType	R56	0	0	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
RoutingInst	R57	0	0	0	0	0	0	3	3	3	3	4	4	3	4	3	5	6	7	5	6	7	
OffsetPrice	R58	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
ExtendedExecInst	R59	0	0	0	0	0	0	0	0	0	0	2,3,4,0	2,3,4,0	2,3,4,0	2,0	2,0	2,3,4,0	2,3,4,0	2,3,4,0	2,3,4,0	2,3,4,0	2,3,4,0	
IntroducingBadgelD	R60	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
BillTo	R61	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
ParentFirmOrdKey	R62	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
ParentFirmMPD	R64	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
InterestType	R65	0	4	5	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
DOrderAuctionPrice	R70	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Attributed Quote	R74	0,1	0,1	0	0	0	0	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	
RepriceOrCancel	R161	0	0	0	0	0	0	0	0	0	0	0	0,1	0,1	0	0	0,1	0,1	0,1	0,1	0,1	0,1	
Proactielflocked	R75	0	0	0	0	0	0	0	0	0	0	0	0,1	0,1	0	0	0,1	0,1	0,1	0,1	0,1	0,1	
SubIDIndicator	n/a	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	

Note: \*\* Values 0 or 1 per leg. u64 bitfield where each bit represents one leg. See Pillar Binary specification document for more detail.

NYSE Pillar Binary Gateway Order Type Matrix - Complex Orders						Legend: For legend and guidelines on reading this document, refer to the "Order Types" Appendix of the NYSE Pillar Gateway Binary Protocol Specification									
	Order Name	Limit Day	Limit Day Complex Only	Limit Day COA	Limit Day Complex Only COA	Limit GTC	Limit GTC Complex Only	Limit GTC COA	Limit GTC Complex Only COA	Limit GTX	Limit IOC	Limit IOC Complex Only	Limit IOC COA	Limit IOC Complex Only COA	FOK Complex Only
Valid for NYSE Arca Options (ARCO)		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
Valid for NYSE American Options (AMXO)		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
Order Type Key Fields:		1 - Displayed								4 - Momentary Life Span					
	Order Name	Limit Day	Limit Day Complex Only	Limit Day COA	Limit Day Complex Only COA	Limit GTC	Limit GTC Complex Only	Limit GTC COA	Limit GTC Complex Only COA	Limit GTX	Limit IOC	Limit IOC Complex Only	Limit IOC COA	Limit IOC Complex Only COA	FOK Complex Only
Field Name	Order Name	Limit Day	Limit Day Complex Only	Limit Day COA	Limit Day Complex Only COA	Limit GTC	Limit GTC Complex Only	Limit GTC COA	Limit GTC Complex Only COA	Limit GTX	Limit IOC	Limit IOC Complex Only	Limit IOC COA	Limit IOC Complex Only COA	FOK Complex Only
ExecInst															
OrdType		2	2	2	2	2	2	2	2	2	2	2	2	2	2
TimeInForce		1	1	1	1	6	6	6	6	5	2	2	2	2	7
MaxFloor															
RoutingInst			9		9		9		9			9		9	9
ExtendedExecInst				17	17			17	17				17	17	
Side															
InterestType															
SpecialOrdType															
Field Name	Reject codes														
SeqMsgID	R11	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req
UserData	R167	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*
ExecInst	R12	0	0	0	0	0	0	0	0	0	0	0	0	0	0
OrderQty	R14	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req
OrdType	R15	2	2	2	2	2	2	2	2	2	2	2	2	2	2
Price	R16	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req
MMID	R162	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*
Side	R19	1,2	1,2	1,2	1,2	1,2	1,2	1,2	1,2	1,2	1,2	1,2	1,2	1,2	1,2
SymbolID	R20	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req	Req
RetailIndicator	R162	0	0	0	0	0	0	0	0	0	0	0	0	0	0
TimeInForce	R22	1	1	1	1	6	6	6	6	5	2	2	2	2	7
SettlementType	R23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
OpenClose	R26	0	0	0	0	0	0	0	0	0	0	0	0	0	0
StopPx	R27	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MPIDSubID	n/a	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*	0,*
MinQty	R29	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MaxFloor	R30	0	0	0	0	0	0	0	0	0	0	0	0	0	0
LocateReqd	R31	0	0	0	0	0	0	0	0	0	0	0	0	0	0
SecurityType	R33	2	2	2	2	2	2	2	2	2	2	2	2	2	2
CoveredOrUncovered	R37														
CustomerOrFirm	R38	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6	1,2,3,4,5,6
TradingSessionID	R42	2	2	2	2	2	2	2	2	2	2	2	2	2	2
ClearingFirm	R47	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*
ClearingAccount	R48	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*
OptionalData	R50	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*	null,*
OrderCapacity	R17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CrossID	R51														
SelfTradeType	R54	0,1,2,3,4	0,1,2,3,4	0,1,2,3,4	0,1,2,3,4	0,1,2,3,4	0,1,2,3,4	0,1,2,3,4	0,1,2,3,4	0,1,2,3,4	0,1,2,3,4	0,1,2,3,4	0,1,2,3,4	0,1,2,3,4	0,1,2,3,4
SpecialOrdType	R56	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RoutingInst	R57	0	9	0	9	0	9	0	9	0	0	9	0	9	9
OffsetPrice	R58	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ExtendedExecInst	R59	0	0	17	17	0	0	17	17	0	0	0	17	17	0
IntroducingBadgeID	R60	0	0	0	0	0	0	0	0	0	0	0	0	0	0
BillTo	R61	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ParentFirmOrdKey	R62	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ParentFirmMPID	R64	0	0	0	0	0	0	0	0	0	0	0	0	0	0
InterestType	R65	0	0	0	0	0	0	0	0	0	0	0	0	0	0
DOrderAuctionPrice	R70	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AttributedQuote	R74	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CancelInsteadOfReprice	R161	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Proactivelyflocked	R75	0	0	0	0	0	0	0	0	0	0	0	0	0	0
SubIDIndicator	n/a	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1
LegOpenClose**	R26	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1	0,1

Note: \*\* Values 0 or 1 per leg. u64 bitfield where each bit represents one leg. See Pillar Binary specification document for more detail.

Document Version History		
Date Doc	Version #	Change Summary
3/1/2021	1.0	Added support for NYSE Arca and American Options
4/20/2021	2.0	Added support for Complex Orders
7/15/2021	3.0	Removed support for Cabinet Orders
7/21/2021	3.1	Updated ExtendedExecInst value for COA orders.
9/24/2021	4.0	Removed support for 'Proactive trade non-display' (2) in tag 'ProactivelyfLocked' for the folloing order types: Limit Non-Routable GTC, Limit Reserve Non-Routable GTC, Limit Non-Displayed GTC, AON, AON GTC
11/26/2021	4.1	Removed support for 'FOK' orders for Complex Options. 'FOK Complex Only' will continue to be supported.
3/1/2022	4.2	Added support for: - NYSE - Inside Limit Day, Inside Limit Reserve, Inside Limit Routable IOC - NYSE Arca Equities - Discretionary Peg order  Removed columns for the following order types (not currently supported on any market): Limit GTD, Inside Limit GTC, Inside Limit GTD, Limit Cross- IOC Routable